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Market Surveillance

DATE: **December 17, 2015**

NOTICE #: **MSN12-17-15**

SUBJECT: **Large Trader Requirements. Listing of 1-Month and 3-Month Euro/U.S. Dollar (EUR/USD) Realized Volatility Futures Contracts**

In connection with the listing of Chicago Mercantile Exchange Inc.'s ("CME" or "Exchange") 1-Month and 3-Month Euro/U.S. Dollar (EUR/USD) VolContracts™ futures on trade date Monday, December 21, 2015 (see SER-7542 published December 16, 2015), please note below, and in Appendix E of CFTC Submission #15-536, the corresponding aggregation allocations (CME Rule 559), single month and all month position accountability levels (CME Rule 560) and reportable levels (CME Rule 561) for the new, financially settled, contracts.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	Single Month and All Month Aggregate Into Futures Equivalent	Single Month Accountability Level	All Month Accountability Level
3-Month Euro/U.S. Dollar (EUR/USD) VolContracts™ (Euro 3-Month VolContracts™) Futures	261B	36E	1, 000 Dollar*Euro 3-Month Reference Value	25	36E	5,000	5,000
1-Month Euro/U.S. Dollar (EUR/USD) VolContracts™ (Euro 1-Month VolContracts™) Futures	261C	16E	1, 000 Dollar*Euro 3-Month Reference Value	25	16E	5,000	5,000

Effective trade date December 21, 2015 and pending all relevant CFTC regulatory review periods, the terms and conditions for the contracts will be inserted into the CME Position Limit, Position Accountability and Reportable Level Table, located in the Interpretations & Special Notices Section of Chapter 5 of the CME Rulebook.

The commodity codes are provided for the Clearing Members that file reports pursuant to CME Rule 561.A. in a machine-readable format.

Please refer questions on this subject to:

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